

## ABSTRACT

A method and system for improving liquidity of transactions for a plurality of contracts is disclosed. In one aspect, the method and system include providing a special purpose vehicle for buying and/or selling at least a portion of a complete set including the plurality of contracts. The complete set guarantees at least an initial settlement at at least one particular time. The complete set also corresponds to a settlement value. The settlement value is determined based upon the initial settlement value. In another aspect, the method and system include defining a complete set including the plurality of contracts and allowing at least one market participant to lock in a trade for a portion of the plurality of contracts. The portion of the plurality of contracts includes multiple contracts. The complete set guarantees at least an initial settlement at at least one particular time. The complete set corresponds to a settlement value. The settlement value is determined based upon the initial settlement value.